SYSTEMS AND METHODS FOR EFFICIENT FRONTIER SUPPLEMENTATION IN
MULTI-OBJECTIVE PORTFOLIO ANALYSIS

ABSTRACT OF THE DISCLOSURE

The systems and methods of the invention are directed to portfolio optimization and related techniques. For example, the invention provides a method for multi-objective portfolio optimization for use in investment decisions based on competing objectives and a plurality of constraints constituting a portfolio problem, the method comprising: performing a first multi-objective optimization process, based on competing objectives, to generate an efficient frontier of possible solutions; observing the generated efficient frontier; based on the observing, identifying an area of the efficient frontier in which there is a gap; and effecting a gap filling process by which the efficient frontier is supplemented in the area of the gap, the efficient frontier being used in investment decisioning.